

Subsidiary General Ledger Account Transactions in Government Dated Securities and Treasury Bills at RBI, Mumbai on 3 November 2000

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 nominal	YTM % Indicative
I. Outright Transactions			
A. Government of India Dated Securities			
Contract Date : November 01, 2000			
11.30 % 2010	5.00	98.35	11.5800
11.03 % 2012	0.368	95.77	11.6962
Contract Date : November 02, 2000			
13.85 % 2001	0.10	101.45	9.9648
11.55 % 2001	5.00	100.80	10.2272
11.55 % 2001	5.00	100.80	10.2272
11.55 % 2001	5.00	100.80	10.2272
11.00 % 2002	4.00	100.77	10.4359
11.15 % 2002	5.00	101.20	10.3939
11.15 % 2002	15.00	101.20	10.3939
11.15 % 2002	5.00	101.23	10.3757
11.15 % 2002	10.00	101.21	10.3878
11.15 % 2002	20.00	101.21	10.3878
11.15 % 2002	5.00	101.23	10.3757
11.15 % 2002	10.00	101.20	10.3939
11.10 % 2003	5.00	101.25	10.4960
11.10 % 2003	10.00	101.22	10.5102
12.50 % 2004	5.00	105.27	10.6000
12.50 % 2004	5.00	105.27	10.6000
12.50 % 2004	5.00	105.29	10.5931
12.50 % 2004	5.00	105.30	10.5896
12.50 % 2004	5.00	105.34	10.5757
12.50 % 2004	5.00	105.35	10.5723
12.50 % 2004	10.00	105.28	10.5965
12.50 % 2004	5.00	105.28	10.5965
12.50 % 2004	5.00	105.29	10.5931
12.50 % 2004	5.00	105.295	10.5913
12.50 % 2004	5.00	105.295	10.5913
12.50 % 2004	10.00	105.28	10.5965
12.50 % 2004	5.00	105.27	10.6000
11.25 % 2005	5.00	101.70	10.7654
11.19 % 2005	10.00	101.63	10.7352
11.19 % 2005	5.00	101.62	10.7379
11.19 % 2005	5.00	101.625	10.7365
14.00 % 2006	0.05	111.25	11.1614
14.00 % 2006	2.65	111.15	11.1848
11.68 % 2006	5.00	102.93	10.9468
11.75 % 2006	5.00	103.15	10.9644
13.85 % 2006 (INSTA	0.021	111.94	10.9492

11.00 %	2006	5.00	100.20	10.9434
11.00 %	2006	5.00	100.27	10.9267
11.00 %	2006	5.00	100.275	10.9255
11.00 %	2006	5.00	100.29	10.9219
11.00 %	2006	5.00	100.35	10.9076
11.00 %	2006	0.25	100.15	10.9553
11.00 %	2006	5.00	100.28	10.9243
11.00 %	2006	5.00	100.245	10.9327
11.00 %	2006	10.00	100.29	10.9219
12.00 %	2008	5.00	103.235	11.3479
11.40 %	2008	5.00	100.31	11.3324
11.40 %	2008	5.00	100.40	11.3148
11.40 %	2008	5.00	100.55	11.2855
11.40 %	2008	5.00	100.50	11.2953
11.40 %	2008	5.00	100.54	11.2875
11.40 %	2008	5.00	100.30	11.3343
11.40 %	2008	5.00	100.41	11.3128
11.40 %	2008	5.00	100.40	11.3148
11.40 %	2008	5.00	100.52	11.2914
11.40 %	2008	5.00	100.52	11.2914
11.40 %	2008	5.00	100.29	11.3363
11.40 %	2008	5.00	100.41	11.3128
11.40 %	2008	5.00	100.38	11.3187
11.40 %	2008	5.00	100.41	11.3128
11.40 %	2008	5.00	100.33	11.3285
11.40 %	2008	5.00	100.42	11.3109
11.40 %	2008	5.00	100.38	11.3187
11.40 %	2008	5.00	100.295	11.3353
11.40 %	2008	5.00	100.57	11.2816
11.40 %	2008	5.00	100.57	11.2816
11.40 %	2008	5.00	100.405	11.3138
11.40 %	2008	5.00	100.40	11.3148
11.40 %	2008	5.00	100.45	11.3050
11.40 %	2008	5.00	100.415	11.3119
11.40 %	2008	5.00	100.41	11.3128
11.40 %	2008	5.00	100.405	11.3138
11.40 %	2008	10.00	100.40	11.3148
11.40 %	2008	5.00	100.40	11.3148
11.40 %	2008	5.00	100.23	11.3480
11.40 %	2008	1.00	100.25	11.3441
11.40 %	2008	3.50	100.33	11.3285
11.40 %	2008	1.50	100.33	11.3285
11.40 %	2008	5.00	100.41	11.3128
11.40 %	2008	5.00	100.39	11.3167
11.40 %	2008	5.00	100.39	11.3167
11.40 %	2008	5.00	100.40	11.3148
11.40 %	2008	5.00	100.43	11.3089
11.40 %	2008	5.00	100.30	11.3343
11.40 %	2008	5.00	100.55	11.2855
11.40 %	2008	5.00	100.47	11.3011
11.40 %	2008	5.00	100.37	11.3206
11.40 %	2008	5.00	100.35	11.3245
11.40 %	2008	5.00	100.39	11.3167
11.40 %	2008	5.00	100.55	11.2855
11.40 %	2008	5.00	100.38	11.3187

11.40 %	2008	5.00	100.37	11.3206
11.40 %	2008	5.00	100.40	11.3148
11.40 %	2008	1.00	100.28	11.3382
11.40 %	2008	5.00	100.37	11.3206
11.40 %	2008	5.00	100.35	11.3245
11.40 %	2008	5.00	100.35	11.3245
11.40 %	2008	5.00	100.42	11.3109
11.40 %	2008	5.00	100.41	11.3128
11.40 %	2008	0.50	100.27	11.3402
11.40 %	2008	5.00	100.40	11.3148
11.40 %	2008	5.00	100.40	11.3148
11.40 %	2008	5.00	100.30	11.3343
11.40 %	2008	5.00	100.51	11.2933
11.40 %	2008	5.00	100.51	11.2933
11.40 %	2008	10.00	100.35	11.3245
11.40 %	2008	5.00	100.50	11.2953
11.99 %	2009	5.00	103.00	11.4227
11.99 %	2009	5.00	103.00	11.4227
11.50 %	2009	5.00	100.43	11.4178
11.50 %	2009	5.00	100.41	11.4215
11.30 %	2010	5.00	98.67	11.5239
11.30 %	2010	5.00	98.70	11.5187
11.30 %	2010	5.00	98.70	11.5187
11.30 %	2010	5.00	98.78	11.5047
11.30 %	2010	10.00	98.77	11.5064
11.30 %	2010	10.00	98.78	11.5047
11.30 %	2010	5.00	98.77	11.5064
11.30 %	2010	1.00	98.35	11.5800
11.30 %	2010	0.25	98.34	11.5818
11.30 %	2010	5.00	98.54	11.5467
11.30 %	2010	5.00	98.54	11.5467
11.30 %	2010	5.00	98.60	11.5362
11.30 %	2010	5.00	98.51	11.5519
11.30 %	2010	5.00	98.63	11.5309
11.30 %	2010	5.00	98.74	11.5117
11.30 %	2010	5.00	98.615	11.5335
11.30 %	2010	0.50	98.45	11.5625
11.30 %	2010	5.00	98.63	11.5309
11.30 %	2010	5.00	98.65	11.5274
11.30 %	2010	10.00	98.65	11.5274
11.30 %	2010	25.00	98.75	11.5099
11.30 %	2010	5.00	98.65	11.5274
11.30 %	2010	5.00	98.65	11.5274
11.30 %	2010	5.00	98.65	11.5274
11.30 %	2010	5.00	98.62	11.5327
11.30 %	2010	5.00	98.65	11.5274
11.30 %	2010	5.00	98.575	11.5405
11.30 %	2010	5.00	98.54	11.5467
11.30 %	2010	3.00	98.61	11.5344
11.30 %	2010	5.00	98.55	11.5449
11.30 %	2010	5.00	98.58	11.5397
11.30 %	2010	5.00	98.73	11.5134
11.30 %	2010	5.00	98.77	11.5064
11.30 %	2010	5.00	98.77	11.5064
11.30 %	2010	10.00	98.77	11.5064

11.30 %	2010	5.00	98.61	11.5344
11.30 %	2010	5.00	98.61	11.5344
11.30 %	2010	5.00	98.52	11.5502
11.30 %	2010	5.00	98.515	11.5511
11.30 %	2010	2.00	98.61	11.5344
11.30 %	2010	5.00	98.75	11.5099
11.30 %	2010	5.00	98.71	11.5169
11.30 %	2010	5.00	98.63	11.5309
12.32 %	2011	5.00	104.00	11.6342
10.95 %	2011	0.25	96.75	11.4852
11.03 %	2012	5.00	95.80	11.6914
11.03 %	2012	5.00	95.91	11.6734
11.03 %	2012	5.00	95.91	11.6734
11.03 %	2012	5.00	95.90	11.6750
11.03 %	2012	0.10	96.00	11.6587
11.03 %	2012	5.00	95.90	11.6750
11.03 %	2012	1.50	95.90	11.6750
11.03 %	2012	10.00	95.85	11.6832
11.03 %	2012	5.00	95.82	11.6881
11.03 %	2012	5.00	95.85	11.6832
11.03 %	2012	0.50	95.80	11.6914
11.03 %	2012	1.00	95.79	11.6930
11.03 %	2012	5.00	95.90	11.6750
11.03 %	2012	5.00	95.89	11.6766
11.03 %	2012	5.00	95.90	11.6750
11.03 %	2012	10.00	95.90	11.6750
11.03 %	2012	5.00	95.90	11.6750
11.03 %	2012	5.00	95.90	11.6750
11.03 %	2012	5.00	95.87	11.6799
11.03 %	2012	10.00	95.83	11.6865
11.03 %	2012	10.00	95.91	11.6734
11.03 %	2012	1.00	95.78	11.6946
11.03 %	2012	10.00	95.87	11.6799
11.03 %	2012	5.00	95.85	11.6832
11.03 %	2012	5.00	95.85	11.6832
11.03 %	2012	5.00	95.92	11.6717
11.03 %	2012	5.00	95.895	11.6758
11.03 %	2012	5.00	95.92	11.6717
11.83 %	2014	5.00	101.02	11.6791
12.30 %	2016	1.75	103.50	11.7993
Contract Date : November 03, 2000				
11.55 %	2001	5.00	100.79	10.2381
11.55 %	2001	35.00	100.74	10.3170
11.55 %	2001	5.00	100.79	10.2381
11.55 %	2001	10.00	100.80	10.2223
11.55 %	2001	25.00	100.80	10.2223
11.55 %	2001	10.00	100.80	10.2223
10.85 %	2001	5.00	100.405	10.2185
11.47 %	2001	5.00	101.18	10.2830
11.15 %	2002	5.00	101.25	10.3623
11.15 %	2002	20.00	101.26	10.3562
11.15 %	2002	5.00	101.25	10.3623
11.15 %	2002	5.00	101.25	10.3623
11.15 %	2002	5.00	101.25	10.3623
11.15 %	2002	5.00	101.26	10.3562

11.15 %	2002	5.00	101.27	10.3501
11.15 %	2002	5.00	101.23	10.3745
11.15 %	2002	5.00	101.24	10.3684
11.10 %	2003	15.00	101.29	10.4762
11.10 %	2003	25.00	101.29	10.4762
11.78 %	2003	5.00	102.92	10.5257
12.50 %	2004	5.00	105.43	10.5431
12.50 %	2004	5.00	105.38	10.5604
12.50 %	2004	5.00	105.39	10.5570
12.50 %	2004	5.00	105.38	10.5604
12.50 %	2004	5.00	105.38	10.5604
12.50 %	2004	5.00	105.38	10.5604
12.50 %	2004	5.00	105.32	10.5812
12.50 %	2004	5.00	105.40	10.5535
12.50 %	2004	5.00	105.35	10.5708
12.50 %	2004	5.00	105.35	10.5708
12.50 %	2004	5.00	105.43	10.5431
12.50 %	2004	5.00	105.41	10.5500
12.50 %	2004	5.00	105.28	10.5951
12.50 %	2004	5.00	105.40	10.5535
12.50 %	2004	5.00	105.41	10.5500
12.50 %	2004	5.00	105.37	10.5639
12.50 %	2004	5.00	105.36	10.5674
12.50 %	2004	5.00	105.39	10.5570
12.50 %	2004	5.00	105.40	10.5535
12.50 %	2004	5.00	105.38	10.5604
12.50 %	2004	5.00	105.38	10.5604
12.50 %	2004	5.00	105.28	10.5951
12.50 %	2004	5.00	105.35	10.5708
12.50 %	2004	5.00	105.38	10.5604
11.50 %	2004	5.00	102.55	10.6107
11.50 %	2004	5.00	102.53	10.6175
11.50 %	2004	5.00	102.50	10.6278
11.98 %	2004	5.00	104.11	10.6398
11.98 %	2004	5.00	104.13	10.6335
11.98 %	2004	5.00	104.06	10.6555
11.19 %	2005	5.00	101.73	10.7080
11.19 %	2005	10.00	101.70	10.7160
11.19 %	2005	10.00	101.72	10.7107
11.19 %	2005	5.00	101.65	10.7295
11.68 %	2006	5.00	103.00	10.9293
11.00 %	2006	5.00	100.40	10.8957
11.00 %	2006	5.00	100.40	10.8957
11.00 %	2006	5.00	100.40	10.8957
11.00 %	2006	5.00	100.40	10.8957
11.00 %	2006	5.00	100.445	10.8850
11.00 %	2006	5.00	100.54	10.8624
11.00 %	2006	5.00	100.42	10.8909
11.00 %	2006	5.00	100.50	10.8719
11.00 %	2006	5.00	100.28	10.9243
11.00 %	2006	5.00	100.40	10.8957
11.90 %	2007	5.00	103.53	11.1242
12.00 %	2008	5.00	103.55	11.2856
12.00 %	2008	5.00	103.55	11.2856
11.40 %	2008	5.00	100.70	11.2563

11.40 %	2008	5.00	100.80	11.2368
11.40 %	2008	5.00	100.65	11.2660
11.40 %	2008	5.00	100.61	11.2738
11.40 %	2008	5.00	100.78	11.2407
11.40 %	2008	5.00	100.58	11.2796
11.40 %	2008	5.00	100.63	11.2699
11.40 %	2008	5.00	100.68	11.2601
11.40 %	2008	5.00	100.62	11.2718
11.40 %	2008	5.00	100.59	11.2777
11.40 %	2008	5.00	100.66	11.2640
11.40 %	2008	5.00	100.55	11.2855
11.40 %	2008	10.00	100.60	11.2757
11.40 %	2008	5.00	100.72	11.2524
11.40 %	2008	1.00	100.30	11.3342
11.40 %	2008	5.00	100.62	11.2718
11.40 %	2008	5.00	100.595	11.2767
11.40 %	2008	5.00	100.60	11.2757
11.40 %	2008	5.00	100.67	11.2621
11.40 %	2008	5.00	100.64	11.2679
11.40 %	2008	5.00	100.63	11.2699
11.40 %	2008	5.00	100.58	11.2796
11.40 %	2008	5.00	100.58	11.2796
11.40 %	2008	5.00	100.56	11.2835
11.40 %	2008	5.00	100.69	11.2582
11.40 %	2008	5.00	100.68	11.2601
11.40 %	2008	5.00	100.65	11.2660
11.40 %	2008	5.00	100.65	11.2660
11.40 %	2008	5.00	100.65	11.2660
11.40 %	2008	5.00	100.68	11.2601
11.40 %	2008	5.00	100.60	11.2757
11.40 %	2008	5.00	100.61	11.2738
11.40 %	2008	5.00	100.80	11.2368
11.40 %	2008	5.00	100.72	11.2524
11.40 %	2008	5.00	100.80	11.2368
11.40 %	2008	5.00	100.60	11.2757
11.40 %	2008	5.00	100.57	11.2816
11.40 %	2008	5.00	100.40	11.3147
11.40 %	2008	5.00	100.65	11.2660
11.40 %	2008	5.00	100.60	11.2757
11.40 %	2008	5.00	100.58	11.2796
11.40 %	2008	5.00	100.65	11.2660
11.40 %	2008	5.00	100.65	11.2660
11.40 %	2008	5.00	100.77	11.2426
11.40 %	2008	5.00	100.77	11.2426
11.40 %	2008	5.00	100.67	11.2621
11.40 %	2008	5.00	100.40	11.3147
11.40 %	2008	5.00	100.74	11.2485
11.40 %	2008	5.00	100.60	11.2757
11.40 %	2008	5.00	100.37	11.3206
11.40 %	2008	5.00	100.59	11.2777
11.40 %	2008	5.00	100.57	11.2816
11.40 %	2008	5.00	100.53	11.2894
11.40 %	2008	5.00	100.40	11.3147
11.40 %	2008	5.00	100.62	11.2718
11.40 %	2008	5.00	100.53	11.2894

11.40 %	2008	5.00	100.62	11.2718
11.40 %	2008	5.00	100.415	11.3118
11.40 %	2008	5.00	100.59	11.2777
11.40 %	2008	5.00	100.59	11.2777
11.40 %	2008	10.00	100.60	11.2757
11.40 %	2008	5.00	100.60	11.2757
11.40 %	2008	5.00	100.60	11.2757
11.40 %	2008	5.00	100.59	11.2777
11.40 %	2008	5.00	100.60	11.2757
11.40 %	2008	5.00	100.69	11.2582
11.40 %	2008	5.00	100.70	11.2563
11.40 %	2008	5.00	100.70	11.2563
11.40 %	2008	5.00	100.70	11.2563
11.40 %	2008	5.00	100.70	11.2563
11.40 %	2008	5.00	100.67	11.2621
11.40 %	2008	5.00	100.62	11.2718
11.40 %	2008	5.00	100.30	11.3342
11.40 %	2008	5.00	100.63	11.2699
11.40 %	2008	5.00	100.65	11.2660
11.40 %	2008	5.00	100.65	11.2660
11.40 %	2008	5.00	100.65	11.2660
11.40 %	2008	5.00	100.72	11.2524
11.40 %	2008	5.00	100.75	11.2465
11.40 %	2008	5.00	100.75	11.2465
11.40 %	2008	5.00	100.76	11.2446
11.40 %	2008	5.00	100.77	11.2426
11.40 %	2008	5.00	100.78	11.2407
11.40 %	2008	5.00	100.60	11.2757
11.40 %	2008	5.00	100.55	11.2855
11.40 %	2008	5.00	100.60	11.2757
11.40 %	2008	5.00	100.55	11.2855
11.40 %	2008	5.00	100.345	11.3255
11.40 %	2008	5.00	100.76	11.2446
11.40 %	2008	5.00	100.775	11.2417
11.40 %	2008	5.00	100.59	11.2777
11.40 %	2008	5.00	100.60	11.2757
11.40 %	2008	5.00	100.79	11.2388
11.40 %	2008	5.00	100.79	11.2388
11.40 %	2008	5.00	100.79	11.2388
11.40 %	2008	5.00	100.60	11.2757
11.50 %	2010	10.00	100.00	11.4953
11.30 %	2010	0.50	98.65	11.5275
11.30 %	2010	5.00	99.10	11.4489
11.30 %	2010	5.00	99.12	11.4454
11.30 %	2010	5.00	99.12	11.4454
11.30 %	2010	1.00	99.05	11.4576
11.30 %	2010	10.00	99.05	11.4576
11.30 %	2010	5.00	98.71	11.5170
11.30 %	2010	5.00	98.63	11.5310
11.30 %	2010	5.00	98.61	11.5345
11.30 %	2010	5.00	99.11	11.4472
11.30 %	2010	5.00	98.97	11.4716
11.30 %	2010	5.00	98.83	11.4960
11.30 %	2010	10.00	98.83	11.4960
11.30 %	2010	5.00	99.10	11.4489

11.30 %	2010	5.00	98.88	11.4873
11.30 %	2010	5.00	98.94	11.4768
11.30 %	2010	5.00	98.90	11.4838
11.30 %	2010	5.00	98.81	11.4995
11.30 %	2010	10.00	99.12	11.4454
11.30 %	2010	10.00	98.98	11.4698
11.30 %	2010	4.00	98.60	11.5362
11.30 %	2010	5.00	98.85	11.4925
11.30 %	2010	5.00	98.61	11.5345
11.30 %	2010	5.00	99.11	11.4472
11.30 %	2010	5.00	99.11	11.4472
11.30 %	2010	5.00	98.95	11.4750
11.30 %	2010	5.00	99.00	11.4663
11.30 %	2010	5.00	99.02	11.4629
11.30 %	2010	5.00	99.02	11.4629
11.30 %	2010	10.00	98.86	11.4907
11.30 %	2010	5.00	98.95	11.4750
11.30 %	2010	5.00	99.10	11.4489
11.50 %	2011	9.00	99.40	11.5923
11.03 %	2012	5.00	96.18	11.6294
11.03 %	2012	5.00	96.135	11.6367
11.03 %	2012	5.00	95.86	11.6816
11.03 %	2012	5.00	96.27	11.6147
11.03 %	2012	5.00	96.13	11.6375
11.03 %	2012	5.00	96.14	11.6359
11.03 %	2012	5.00	96.13	11.6375
11.03 %	2012	5.00	96.27	11.6147
11.03 %	2012	10.00	96.17	11.6310
11.03 %	2012	25.00	96.18	11.6294
11.03 %	2012	5.00	96.13	11.6375
11.03 %	2012	5.00	96.05	11.6506
11.03 %	2012	5.00	96.22	11.6229
11.03 %	2012	5.00	96.23	11.6213
11.03 %	2012	5.00	96.10	11.6424
11.03 %	2012	5.00	96.13	11.6375
11.03 %	2012	5.00	96.13	11.6375
11.03 %	2012	10.00	96.13	11.6375
11.03 %	2012	25.00	96.13	11.6375
11.03 %	2012	5.00	96.07	11.6473
11.03 %	2012	5.00	96.09	11.6441
11.03 %	2012	5.00	96.06	11.6490
11.03 %	2012	5.00	96.20	11.6261
11.03 %	2012	5.00	96.17	11.6310
11.03 %	2012	5.00	96.20	11.6261
11.03 %	2012	10.00	96.10	11.6424
11.03 %	2012	5.00	96.10	11.6424
11.03 %	2012	5.00	96.10	11.6424
11.03 %	2012	5.00	96.10	11.6424
11.03 %	2012	5.00	96.13	11.6375
11.03 %	2012	5.00	96.12	11.6392
11.03 %	2012	5.00	96.17	11.6310
11.03 %	2012	5.00	96.20	11.6261
11.03 %	2012	5.00	95.98	11.6620
11.03 %	2012	5.00	96.13	11.6375
12.40 %	2013	10.00	104.75	11.6697

12.40 % 2013	10.00	104.83	11.6579
Total	2368.289		

B. State Government Securities

Contract Date : November 02, 2000			
12.00% MADHYA PRADESH SDL 2010	10.00	100.95	11.8298
12.00% MAHARASHTRA SDL 2010	1.669	100.95	11.8298
12.00% TAMIL NADU SDL 2010	2.2105	100.95	11.8298
12.00% GUJARAT SDL 2010	0.7345	100.95	11.8298
12.00% ANDHRA PRADESH SDL 2010	2.33	100.95	11.8298
Contract Date : November 03, 2000			
12.00% MADHYA PRADESH SDL 2010	10.00	100.98	11.8245
Total	26.944		

C. Treasury Bills

(i) 14 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 02, 2000			
06/11/2000	10.00	99.9343	5.9826
Contract Date : November 03, 2000			
06/11/2000	2.00	99.9302	8.4750
06/11/2000	10.00	99.9302	8.4750
13/11/2000	15.00	99.7540	8.9765
13/11/2000	3.00	99.7540	8.9765
13/11/2000	1.00	99.7677	8.4754
13/11/2000	17.00	99.7540	8.9765
Total	58.00		

(ii) 91 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 02, 2000			
11/12/2000	5.00	99.0257	9.1829
18/12/2000	7.00	98.8568	9.1508
Contract Date : November 03, 2000			
08/01/2001	15.00	98.3549	9.2247
15/01/2001	5.00	98.1836	9.2247
29/01/2001	7.50	97.7858	9.4738
29/01/2001	15.00	97.7858	9.4738
Total	54.50		

(iii) 182 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 03, 2000			
10/11/2000	10.00	99.8363	8.5264
01/02/2001	23.3325	97.6876	9.5738
Total	33.3325		

(iv) 364 Day Bills (Maturity-wise)

(DD/MM/YYYY)

Contract Date : November 02, 2000			
23/08/2001	10.00	92.4112	10.1672
23/08/2001	5.00	92.4112	10.1672
20/09/2001	5.00	91.7384	10.1803
01/11/2001	25.00	90.7533	10.1888
Contract Date : November 03, 2000			
16/11/2000	7.00	99.6805	8.9747
16/11/2000	3.50	99.6805	8.9747
16/11/2000	5.00	99.6911	8.6760

27/12/2000	5.00	98.6859	8.9760
15/06/2001	5.00	94.1634	10.0724
15/06/2001	10.00	94.1634	10.0724
15/06/2001	10.00	94.1634	10.0724
15/06/2001	5.00	94.1634	10.0724
28/06/2001	10.00	93.8455	10.0724
06/09/2001	10.00	92.0987	10.1720
06/09/2001	17.50	92.0987	10.1720
06/09/2001	15.00	92.0987	10.1720
18/10/2001	5.00	91.0900	10.2019
18/10/2001	0.37	91.2623	9.9858
01/11/2001	25.00	90.7738	10.1919
01/11/2001	25.00	90.7738	10.1919
Total	203.37		

II. REPO Transactions *
(Other than with RBI)

Nomenclature	Amount (Face Value) (in Rs.Crore)	Price * Per Rs.100 Nominal	Repo Rate (%pa)	Repo Period (Days)
(1)	(2)	(3)	(4)	(5)
A. Government of India Dated Securities				
10.85 % 2001	9.00	100.34	9.30	15
9.90 % 2005	25.00	97.10	8.40	4
9.90 % 2005	25.00	97.10	8.40	4
9.90 % 2005	25.00	97.10	8.40	4
9.90 % 2005	25.00	97.10	8.40	4
11.55 % 2001	15.00	100.80	8.25	3
11.55 % 2001	25.00	100.80	8.25	1
11.55 % 2001	20.00	100.80	8.40	3
11.55 % 2001	18.00	100.80	8.40	3
11.55 % 2001	25.00	100.80	8.35	3
11.55 % 2001	24.00	100.80	8.35	3
10.85 % 2001	25.00	100.45	9.25	1
10.85 % 2001	20.00	100.45	9.25	1
10.85 % 2001	25.00	100.45	9.25	1
10.85 % 2001	25.00	100.45	9.25	1
11.75 % 2001	50.00	101.12	8.25	3
11.75 % 2001	13.00	101.10	8.35	3
11.75 % 2001	1.00	101.10	11.00	3
11.47 % 2001	70.00	101.16	8.25	3
11.47 % 2001	22.00	101.00	8.35	3
11.00 % 2002	25.00	100.85	8.30	3
11.00 % 2002	8.00	100.80	8.40	3
11.00 % 2002	15.00	100.85	8.20	1
11.15 % 2002	100.00	101.25	8.35	3
11.15 % 2002	25.00	101.28	8.30	3
11.15 % 2002	40.00	101.25	8.25	3
11.15 % 2002	20.00	101.25	8.35	3
11.15 % 2002	100.00	101.25	8.25	3
11.15 % 2002	100.00	101.25	8.30	3
11.15 % 2002	30.00	101.25	8.35	3

11.15 %	2002	35.00	101.28	9.00	14
11.15 %	2002	10.00	101.28	8.25	1
11.15 %	2002	75.00	101.25	8.30	3
11.10 %	2003	20.00	101.02	8.50	3
11.10 %	2003	15.00	101.30	8.75	1
11.10 %	2003	10.00	101.25	8.00	1
12.50 %	2004	25.00	105.35	8.30	3
12.50 %	2004	30.00	105.40	8.25	3
12.50 %	2004	20.00	105.37	8.00	1
12.50 %	2004	20.00	105.40	8.30	3
11.95 %	2004	25.00	104.00	8.35	3
11.95 %	2004	25.00	104.00	8.35	3
11.95 %	2004	19.00	104.00	8.35	3
11.98 %	2004	25.00	104.07	8.35	3
11.98 %	2004	25.00	104.07	8.35	3
11.98 %	2004	25.00	104.07	8.35	3
11.98 %	2004	19.00	104.07	8.35	3
9.90 %	2005	25.00	97.00	8.30	3
9.90 %	2005	26.00	97.00	8.35	3
11.75 %	2006	25.00	103.45	8.30	3
11.00 %	2006	75.00	100.00	8.50	3
12.00 %	2008	150.00	103.30	8.15	1
12.32 %	2011	25.00	103.85	8.60	1
12.32 %	2011	25.00	103.85	8.60	1
11.03 %	2012	20.00	96.10	8.00	1
11.83 %	2014	25.00	101.10	8.60	1
11.83 %	2014	25.00	101.10	8.60	1
11.83 %	2014	25.00	101.10	8.60	1
11.83 %	2014	25.00	101.10	8.60	1
10.70 %	2020	7.00	93.20	11.00	3
Total		1851.00			

B. Treasury Bills

(i) 14 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(ii) 91 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(iii) 182 Day Bills (Maturity-wise)
(DD/MM/YYYY)

NIL

(iv) 364 Day Bills (Maturity-wise)
(DD/MM/YYYY)

25/01/2001	7.00	97.8854	8.60	1
31/05/2001	20.00	94.5329	8.18	1
31/05/2001	13.15	94.5329	8.18	1
12/07/2001	20.00	93.4455	8.18	1

Total 60.15

* Relate to the first leg of Repos

YTM(indicative) will depend upon assumed rate of inflation

Date : 03 November 2000

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